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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/03/2020

TO DATE : 18/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 07-May-2020		Bond Future	1	20	0.00
2038 On 07-May-2020		Bond Future	1	138	0.00
2046 On 07-May-2020		Bond Future	1	39	0.00
2050 On 07-May-2020		Bond Future	1	81	0.00
R186 On 07-May-2020		Bond Future	24	3,883	0.00
R202 On 07-May-2020		Bond Future	1	7	0.00
R023 On 07-May-2020		Bond Future	12	2,663	0.00
2030 On 07-May-2020		Bond Future	17	4,496	0.00
2032 On 07-May-2020		Bond Future	2	160	0.00
R035 On 07-May-2020		Bond Future	2	680	0.00
2037 On 04-Feb-2021	11.97 Call	Bond Future	18	1,800	0.00
2040 On 07-May-2020		Bond Future	4	880	0.00
R208 On 07-May-2020		Bond Future	5	1,170	0.00
R209 On 07-May-2020		Bond Future	3	600	0.00
R213 On 07-May-2020		Bond Future	5	360	0.00
R214 On 07-May-2020		Bond Future	6	636	0.00



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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>
<b>Grand Total for Daily Turnover Summary:</b>			<b>103</b>	<b>17,613</b>
				<b>0.00</b>

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